

| SYMBOL | DESCRIPTION | POSITION END OF Day | ENTRY PRICE | OPEN EQUITY | CLOSING PRICE FOR 12/24/2015 | EXIT PRICE | PROFIT/ (LOSS) | SIGNALS FOR MONDAY 12/28/2015 |
|---------|-------------------------|---------------------------|-------------|----------------|------------------------------------|------------|-------------------|---|
| LBH '16 | MARCH 2016 LUMBER | LONG | 1 at 265.50 | 0.00 | 265.5000 | | | THE P & F SWING CHARTS WERE BUYERS OF 1 CONTRACT OF MARCH LUMBER AT 265.50 PLACE PROTECTIVE STOPS AT 254.90 |
| OJH '16 | MARCH 2016 ORANGE JUICE | FLAT | | | 147.0000 | | | WAIT FOR THE NEXT SIGNAL. |
| ZCN '16 | JULY 2016 CORN | SHORT | 1 at 3.82 | 262.50 | 3.7675 | | | PLACE PROTECTIVE STOPS FOR JULY CORN AT 3.94 |
| ZSF '16 | JANUARY 2016 SOYBEANS | FLAT | | | 8.7525 | | | WAIT FOR THE NEXT SIGNAL. |
| ON '16 | JULY 2016 OATS | FLAT | | | 2.2450 | | | WAIT FOR THE NEXT SIGNAL. |
| FVH '16 | MAR. '16 5-YEAR T-NOTE | LONG | 1 at 118.16 | 0.00 | 118.160 | | | PLACE PROTECTIVE STOPS FOR THE MARCH 5-YEAR T-NOTE AT 117.30 |
| GCM '16 | JUNE 2016 GOLD | FLAT | | | 1077.5000 | | | WAIT FOR THE NEXT SIGNAL. |
| SBH '16 | MARCH 2016 SUGAR | FLAT | | | 15.0600 | | | BUY 1 CONTRACT OF MARCH SUGAR AT 15.00 IF FILLED, PLACE PROTECTIVE STOPS AT 14.69 |
| CLN '16 | JULY 2016 CRUDE OIL | FLAT | | | 41.7800 | | | WAIT FOR THE NEXT SIGNAL. |
| KCN '16 | JULY 2016 COFFEE | FLAT | | | 123.9500 | | | WAIT FOR THE NEXT SIGNAL. |

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|-----------------------------------|-----------|
| 2015 Beginning Balance* | 20,000 |
| YTD Realized Profit/Loss | (9,064) * |
| Current Open Trade Equity | 263 * |
| YTD Net Profit/Loss | (8,802) |
| Total Ending Balance | 11,199 |
| Previous Day's Performance | |
| Beginning Balance | 10,730 |
| Daily Realized Profit/Loss | 0 |
| Change in Open Trade Equity | 107 |
| Daily Net Profit/Loss | 107 |
| Ending Balance | 10,837 * |

| | | |
|--------|--|-----|
| YTD | | YTD |
| Actual | | |
| -44.0% | | |

| | | |
|--------|--|-----|
| YTD | | YTD |
| ROR | | |
| -2.63% | | |

262.50

0.00

** If close is too close to call on an "ENTRY" do not take the trade.

** If you are in a trade and the exit is too close to call, Exit the trade especially if the trade would result in holding a losing position overnight.

If the price objective is surpassed, exit contract on the close.

* Beginning Balance - The \$20,000.00 Initial Investment (resets annually)

Maintain a bank reserve of \$30,000.

Annualized returns do not consider money market returns on bank balances.